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CHAPTER 2

SOLUTIONS TO PROBLEMS

2.1 (i) Income, age, and family background (such as number of siblings) are just a few possibilities. It seems that each of these could be correlated with years of education. (Income and education are probably positively correlated; age and education may be negatively correlated because women in more recent cohorts have, on average, more education; and number of siblings and education are probably negatively correlated.)

(ii) Not if the factors we listed in part (i) are correlated with $educ$. Because we would like to hold these factors fixed, they are part of the error term. But if u is correlated with $educ$, then $E(u|educ) \neq 0$, and so SLR.4 fails.

2.3 (i) Let $y_i = GPA_i$, $x_i = ACT_i$, and $n = 8$. Then $\bar{x} = 25.875$, $\bar{y} = 3.2125$, $\sum (x_i - \bar{x})(y_i - \bar{y}) = 5.8125$, and $\sum (x_i - \bar{x})^2 = 56.875$. From equation (2.19), we obtain the slope as $\hat{\beta}_1 = 5.8125/56.875 \approx .1022$, rounded to four places after the decimal. From (2.17), $\hat{\epsilon}_i = \bar{y} - \hat{\beta}_1 \bar{x} \approx 3.2125 - (.1022)25.875 \approx .5681$. So we can write

$$\begin{aligned} GPA &= .5681 + .1022 ACT \\ n &= 8. \end{aligned}$$

The intercept does not have a useful interpretation because ACT is not close to zero for the population of interest. If ACT is 5 points higher, GPA increases by $.1022(5) = .511$.

(ii) The fitted values and residuals — rounded to four decimal places — are given along with the observation number i and GPA in the following table:
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Solution Manual Johnston Econometrics Econ

John Johnston

Solution Manual Johnston Econometrics Econ:

An Econometric Analysis of Export Supply of Grains in Australia John Spriggs, 1978 Econometrics Badi H. Baltagi, 2013-11-11 This book is intended for a first year graduate course in econometrics. However the first six chapters have no matrix algebra and can be used in an advanced undergraduate class. This can be supplemented by some of the material in later chapters that do not require matrix algebra like the first part of Chapter 11 on simultaneous equations and Chapter 14 on time series analysis. This book teaches some of the basic econometric methods and the underlying assumptions behind them. Estimation, hypotheses testing and prediction are three recurrent themes in this book. Some uses of econometric methods include: i) empirical testing of economic theory whether it is the permanent income consumption theory or purchasing power parity; ii) forecasting whether it is GNP or unemployment in the U.S. economy or future sales in the computer industry; iii) Estimation of price elasticities of demand or returns to scale in production. More importantly, econometric methods can be used to simulate the effect of policy changes like a tax increase on gasoline consumption or a ban on advertising on cigarette consumption.

Foreign Agricultural Economic Report, 1978 Stata Reference Manual: Sections: 5d, 5s(a-l), 1995

Solutions Manual for Econometrics Badi H. Baltagi, 1998 This manual provides solutions to selected exercises from each chapter of Econometrics by Badi H. Baltagi starting with Chapter 2. For the empirical exercises some SAS programs are provided to replicate the results. Most graphs are plotted using EViews. Some of the problems and solutions are obtained from Econometric Theory ET and these are reprinted with the permission of Cambridge University Press. I would like to thank Peter C. B. Phillips and the editors of the Problems and Solutions section Alberto Holly and Juan Dolado for this useful service to the econometrics profession. I would also like to thank my colleague James M. Griffin for providing many empirical problems and data sets. I have also used three empirical data sets from Lott and Ray 1992. The reader is encouraged to apply these econometric techniques to their own data sets and to replicate the results of published articles. Some journals authors provide data sets upon request or are readily available on the web. Other empirical examples are given in Lott and Ray 1992 and Berndt 1991. Finally I would like to thank my students Wei Wen, Xiong Ming, Jang Weng and Kiseok Nam who solved several of these exercises. Please report any errors, typos or suggestions to Badi H. Baltagi, Department of Economics, Texas A&M University, College Station, Texas 77843-4228, Telephone 409 845 7380, Fax 409 847 8757, or send EMAIL to Badi.econ.tamu.edu. Table of Contents, Preface, V, Chapter 2, A Review of Some Basic Statistical Concepts, Chapter 3, Simple Linear Regression.

Business Books and Serials in Print, 1977 *The Publishers' Trade List Annual*, 1980 Econometric Methods John Johnston, 1984 In writing this new edition we have had two major objectives. The first is to provide a comprehensive and accessible account of available econometric methods. The second is to illustrate these methods with applications to some real data sets which are given on the data diskette that accompanies the book, thus the reader can replicate the applications in the text, experiment with some of the problems suggested at the chapter ends and carry out further analyses of her own.

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